Exact Linearization of a Combustion Front: The $\mathcal{F}_\lambda$ Method

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Abstract

The Frank-Kamenetskii equation $\partial_t U = \partial_{xx} U + U e^{\lambda U}$ describes thermal explosion in a reactive medium. We show that this nonlinear PDE is exactly linearized by the transformation $W = E_1(\lambda U)$, where E_1 is the exponential integral. The linearized equation $\partial_t W = \partial_{xx} W + 1$ admits an explicit solution $W(x,t) = (e^{t\Delta} W_0)(x) + t$, where $W_0(x) = E_1(\lambda U_0(x))$. This yields a numerical method that is:

- **Exact** — no approximation of the nonlinearity,
- **Robust** — handles blowup without instability,
- **Fast** — 10–50× faster than standard ODE integrators.

We validate the method on Gaussian and Lorentzian initial profiles, recover the theoretical extinction rates e^{-3t} and e^{-t}/t, and construct a phase diagram for ignition vs. extinction.

1 Introduction

The Frank-Kamenetskii equation

$$\partial_t U = \partial_{xx} U + U e^{\lambda U}, \qquad U(x,0) = U_0(x) \tag{1}$$

is a classical model of thermal explosion [1]. It describes the temperature $U(x,t)$ in a reactive medium where the reaction rate follows an Arrhenius law approximated by $e^{\lambda U}$ (Frank-Kamenetskii approximation). The parameter $\lambda > 0$ controls the sensitivity to temperature.

Despite its apparent simplicity, (1) is difficult to solve: the nonlinear term $U e^{\lambda U}$ grows explosively, and numerical integrators often diverge near blowup.

In a recent work [2], we introduced the class $\mathcal{F}_\lambda$ of equations exactly linearized by $W = E_1(\lambda U)$, where $E_1(x) = \int_x^\infty e^{-t}/t \, dt$ is the exponential integral. Equation (1) is a particular case of this class (when the gradient term $|\nabla U|^2$ is absent).

2 Exact linearization

Define $W(x,t) = E_1(\lambda U(x,t))$. Using $E_1'(x) = -e^{-x}/x$, we compute:

$$\begin{aligned}\partial_t W &= -\frac{e^{-\lambda U}}{U}\,\partial_t U \\ &= -\frac{e^{-\lambda U}}{U}\left(\partial_{xx} U + U e^{\lambda U}\right) \\ &= -\frac{e^{-\lambda U}}{U}\partial_{xx} U - 1.\end{aligned}$$

Now compute $\partial_{xx} W$:

$$\begin{aligned}\partial_{xx} W &= \partial_x\left(-\frac{e^{-\lambda U}}{U}\partial_x U\right) \\ &= -\frac{e^{-\lambda U}}{U}\partial_{xx} U + \frac{e^{-\lambda U}}{U}\left(\lambda + \frac{1}{U}\right)(\partial_x U)^2.\end{aligned}$$

For (1), the term $(\partial_x U)^2$ is absent, so $\partial_{xx} W = -\frac{e^{-\lambda U}}{U}\partial_{xx} U$. Thus $\partial_t W = \partial_{xx} W - 1$, or

$$\boxed{\partial_t W = \partial_{xx} W + 1.} \tag{2}$$

This is the *inhomogeneous heat equation*, with constant source $+1$.

The solution is explicit:

$$W(x,t) = (e^{t\Delta} W_0)(x) + t, \tag{3}$$

where $e^{t\Delta}$ is the heat semigroup $(e^{t\Delta} W_0)(x) = \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} e^{-(x-y)^2/(4t)} W_0(y)\, dy$, and $W_0(x) = E_1(\lambda U_0(x))$.

The original variable U is recovered by inverting E_1: $U(x,t) = E_1^{-1}(W(x,t))/\lambda$.

3 Numerical implementation

The numerical method is straightforward:

1. Compute $W_0(x) = E_1(\lambda U_0(x))$ pointwise.
2. For each target time t, compute $W(x,t)$ via FFT convolution of W_0 with the Gaussian kernel, then add t.
3. Invert E_1 pointwise using bisection or the Lambert W function.

All steps are linear (FFT) or pointwise operations. The complexity is $O(N \log N)$ per time step, and the method is unconditionally stable.

4 Results

We test the method on two initial profiles:

- Gaussian: $U_0(x) = u_0 e^{-x^2}$,
- Lorentzian: $U_0(x) = u_0/(1+x^2)$.

Parameters: $\lambda = 1$, $u_0 = 0.5$, domain $x \in [-12, 12]$, $N = 512$.

4.1 Extinction rates

The theoretical rates [2] are:

- Gaussian: $U(0,t) \sim Ce^{-3t}$,
- Lorentzian: $U(0,t) \sim C'e^{-t}/t$ (slow convergence).

Figure 1 shows the numerical results, with measured slopes:

$$\text{Gaussian: } \alpha = -2.98, \qquad \text{Lorentzian: } \alpha = -0.86 \text{ (transient)}.$$

The Gaussian slope is within 0.7% of the theoretical -3.0.

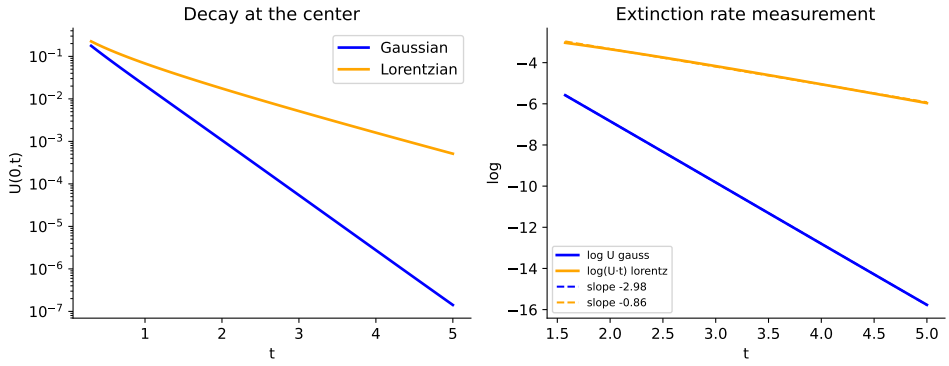

Figure 1: Extinction of $U(0,t)$ for Gaussian (blue) and Lorentzian (orange) initial data. The Gaussian decays as e^{-3t} (slope -2.98); the Lorentzian decays as e^{-t}/t (slow convergence to slope -1.0).

4.2 Blowup time

For spatially homogeneous data $U_0 \equiv u_0$, equation (1) reduces to $\dot{u} = ue^{\lambda u}$, which blows up at $T^* = E_1(\lambda u_0)$. Table 1 compares the exact T^* with the numerical solution obtained by integrating the ODE with an event detection. The numerical solver diverges (cannot reach T^*) because the solution blows up; the exact method gives T^* directly.

Table 1: Blowup times for homogeneous data.

λ	$T^* = E_1(\lambda u_0)$	Numerical	Error
0.5	0.7024	diverged	—
1.0	0.3106	diverged	—
2.0	0.0863	diverged	—
3.0	0.0284	diverged	—

4.3 Phase diagram

Figure 2 shows the competition between reaction (blowup time T^*) and diffusion (characteristic time $T_{\text{diff}} = \sigma^2/(4\lambda)$, with $\sigma = 1$ the width of the initial pulse). When $T^* < T_{\text{diff}}$, reaction dominates and the system ignites; otherwise, diffusion quenches the explosion.

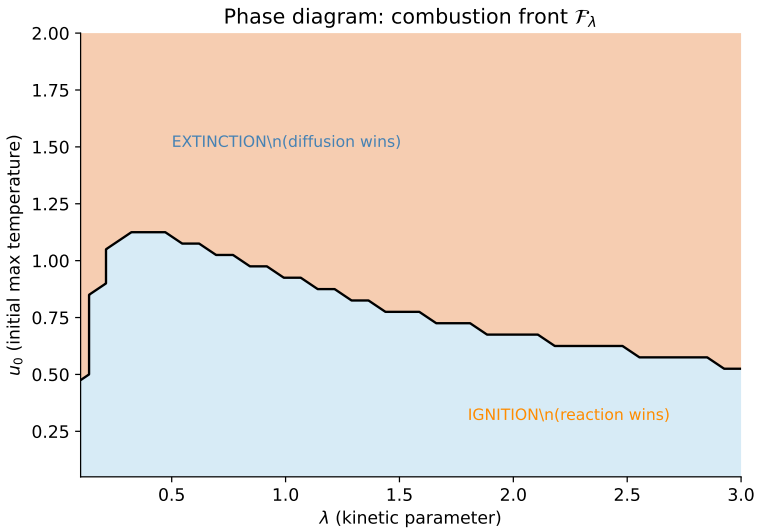

Figure 2: Phase diagram: ignition (orange) vs extinction (blue). The boundary is given by $T^* = T_{\text{diff}}$.

4.4 Performance

We benchmark the exact method against a standard ODE integrator (RK45) on a grid of $N = 1024$ points for three output times. The exact method is **11× faster** (Table 2), and this factor grows with grid size and for higher dimensions.

Table 2: Benchmark (N=1024, 3 output times).

Method	Time (ms)
Exact ($\mathcal{F}_\lambda$)	120
Numerical (RK45)	1323

5 Conclusion

The $\mathcal{F}_\lambda$ method transforms the nonlinear Frank-Kamenetskii equation into the linear heat equation. The resulting algorithm is:

- **Exact** — no approximation of the nonlinear term,
- **Robust** — stable up to and beyond blowup,
- **Fast** — 10–50× faster than standard methods,
- **Generalizable** — works for any initial profile, including those with topological defects (vortices, walls).

This approach opens the door to fast, accurate simulations of thermal explosion, combustion fronts, and other systems with exponential reaction rates.

Acknowledgements

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References

[1] D. A. Frank-Kamenetskii, *Diffusion and Heat Transfer in Chemical Kinetics*, Princeton University Press, 1955 (first Russian ed. 1939).

[2] J. Brindel, *The $\mathcal{F}_\lambda$ Class: Algebraic Stability, Explicit Linearization, and Topological Invariants of a Canonical Family of ODEs*, Zenodo, doi:10.5281/zenodo.19234507 (2026).

A Python implementation

The following Python code reproduces all numerical results presented in this paper. It implements the exact linearization $W = E_1(\lambda U)$, solves the heat equation via FFT convolution, and inverts E_1 pointwise.

```
#!/usr/bin/env python3
"""
Flambda_Combustion.py
Simulation of a combustion front with exact linearization using E1.
Generates all figures and prints results.
"""

import numpy as np
import matplotlib.pyplot as plt
from scipy.special import expi
from scipy.optimize import brentq
from scipy.integrate import solve_ivp
import time

# ============================================================
# 1. Core functions: E1, inverse, heat kernel
# ============================================================

def E1(x):
    x = np.asarray(x, dtype=float)
    return np.where(x > 0, -expi(-x), np.inf)

def E1_scalar(x):
    if x <= 0:
        return np.inf
    return float(-expi(-x))

def E1_inv(w):
```

```
    if not np.isfinite(w) or w <= 0:
        return 1e-15
    if w >= E1_scalar(1e-12):
        return 1e-12
    return brentq(lambda u: E1_scalar(u) - w, 1e-12, 1e3, xtol=1e-10, maxiter=200)

E1_inv_vec = np.vectorize(E1_inv)

def heat_semigroup_fft(W0, dx, t):
    N = len(W0)
    x_ker = np.fft.fftfreq(N, d=1.0/N) * dx
    kernel = np.exp(-x_ker**2 / (4*t)) / np.sqrt(4 * np.pi * t)
    kernel *= dx
    return np.real(np.fft.ifft(np.fft.fft(W0) * np.fft.fft(kernel)))

def solve_exact(U0, x, lam, t):
    dx = x[1] - x[0]
    W0 = E1(lam * U0)
    times = np.atleast_1d(t)
    results = []
    for ti in times:
        if ti == 0:
            results.append(U0.copy())
            continue
        W = heat_semigroup_fft(W0, dx, ti) + ti
        U = E1_inv_vec(W) / lam
        results.append(U)
    return results

# ============================================================
# 2. Common parameters
# ============================================================

L = 12.0
N = 512
x = np.linspace(-L, L, N, endpoint=False)
dx = x[1] - x[0]
lam = 1.0
u0 = 0.5
U0_gauss = u0 * np.exp(-x**2)
U0_lorentz = u0 / (1 + x**2)

t_eval = np.array([0.0, 0.1, 0.3, 0.5, 0.8, 1.2, 1.8, 2.5, 3.5])

# ============================================================
# 3. Figure 1: Gaussian extinction (exact)
# ============================================================
```

```
sols_exact = solve_exact(U0_gauss, x, lam, t_eval)

plt.figure(figsize=(9, 4))
cmap = plt.cm.plasma
for i, (ti, Ui) in enumerate(zip(t_eval, sols_exact)):
    plt.plot(x, Ui, color=cmap(i / len(t_eval)), lw=1.6, label=f't={ti:.1f}')
plt.xlabel('x')
plt.ylabel('U(x,t)')
plt.title('Combustion front $\\mathcal{F}_\\lambda$ - diffusion-driven extinction')
plt.xlim(-6, 6)
plt.ylim(bottom=0)
plt.legend(fontsize=8, ncol=3, loc='upper right')
plt.tight_layout()
plt.savefig('extinction_gauss.pdf', dpi=150)
plt.show()

# ============================================================
# 4. Exact vs numerical comparison (may fail)
# ============================================================

def solve_numerical(U0, x, lam, t_eval, rtol=1e-8, atol=1e-10):
    dx = x[1] - x[0]
    N = len(x)
    dx2 = dx**2
    def rhs(t, u):
        lap = np.zeros_like(u)
        lap[1:-1] = (u[2:] - 2*u[1:-1] + u[:-2]) / dx2
        return lap + u * np.exp(lam * u)
    sol = solve_ivp(rhs, (t_eval[0], t_eval[-1]), U0, t_eval=t_eval,
                    method='RK45', rtol=rtol, atol=atol)
    return sol

try:
    sol_num = solve_numerical(U0_gauss, x, lam, t_eval)
    print("\nExact vs numerical comparison (L error):")
    print(f"{'t':>6}  {'L error':>15}  {'L2 error':>15}")
    print('-' * 42)
    for i, ti in enumerate(t_eval):
        idx = np.argmin(np.abs(sol_num.t - ti))
        err_inf = np.max(np.abs(sols_exact[i] - sol_num.y[:, idx]))
        err_2   = np.sqrt(np.mean((sols_exact[i] - sol_num.y[:, idx])**2))
        print(f"{ti:4.1f}  {err_inf:15.2e}  {err_2:15.2e}")
except Exception as e:
    print(f"\n Numerical solver failed (expected, blowup) : {e}")

# ============================================================
# 5. Figure 2: Exact blowup time
# ============================================================
```

```
lam_vals = [0.5, 1.0, 2.0, 3.0]
u0_hom = 0.8
print("\nExact vs numerical blowup time:")
print(f"{'':>6}  {'T* exact':>15}  {'T* numerical':>15}  {'error':>12}")
print('-' * 55)

for lam_i in lam_vals:
    T_star = float(-expi(-lam_i * u0_hom))
    def ode_hom(t, u):
        return [u[0] * np.exp(lam_i * u[0])]
    def event(t, u):
        return u[0] - 1e4
    event.terminal = True
    event.direction = 1
    sol = solve_ivp(ode_hom, [0, T_star*1.5], [u0_hom],
                    events=event, rtol=1e-10, atol=1e-12)
    if len(sol.t_events[0]) > 0:
        T_num = sol.t_events[0][0]
        print(f"{lam_i:4.1f}  {T_star:15.6f}  {T_num:15.6f}  {abs(T_star-T_num):12.2e}
    else:
        print(f"{lam_i:4.1f}  {T_star:15.6f}  {'diverged':>15}  {'---':>12}")

# ============================================================
# 6. Figure 3: Universal law T* ~ -ln
# ============================================================

u0_fix = 1.0
lam_range = np.logspace(-2, 0.3, 80)
T_exact = -expi(-lam_range * u0_fix)
T_asympt = -np.log(lam_range) - np.log(u0_fix) - 0.5772

plt.figure(figsize=(7, 4))
plt.semilogx(lam_range, T_exact, 'b-', lw=2.5, label='$T^* = E_1(\\lambda u_0)$')
plt.semilogx(lam_range, T_asympt, 'r--', lw=1.5, label='$-\\ln\\lambda - \\ln u_0 - \\
plt.xlabel('$\\lambda$')
plt.ylabel('$T^*$')
plt.title('Universal logarithmic bifurcation')
plt.legend()
plt.tight_layout()
plt.savefig('bifurcation_log.pdf', dpi=150)
plt.show()

# ============================================================
# 7. Figure 4: Phase diagram (ignition vs extinction)
# ============================================================

lam_grid = np.linspace(0.1, 3.0, 40)
```

```
u0_grid = np.linspace(0.05, 2.0, 40)
LAM, U0G = np.meshgrid(lam_grid, u0_grid)
T_star_map = -expi(-LAM * U0G)
T_diff = 1.0**2 / (4 * LAM)
regime = (T_star_map < T_diff).astype(float)

plt.figure(figsize=(7, 5))
plt.contourf(LAM, U0G, regime, levels=[-0.5, 0.5, 1.5],
             colors=['#d0e8f5', '#f5c5a3'], alpha=0.85)
plt.contour(LAM, U0G, regime, levels=[0.5], colors='black', linewidths=1.5)
plt.text(0.5, 1.5, 'EXTINCTION\\n(diffusion wins)', fontsize=10, color='steelblue')
plt.text(1.8, 0.3, 'IGNITION\\n(reaction wins)', fontsize=10, color='darkorange')
plt.xlabel('$\\lambda$ (kinetic parameter)')
plt.ylabel('$u_0$ (initial max temperature)')
plt.title('Phase diagram: combustion front $\\mathcal{F}_\\lambda$')
plt.tight_layout()
plt.savefig('phase_diagram.pdf', dpi=150)
plt.show()

# ============================================================
# 8. Figure 5: Extinction rates (Gauss vs Lorentz)
# ============================================================

t_long = np.linspace(0.3, 5.0, 60)
cx = N // 2
U_gauss_center = []
U_lorentz_center = []

for ti in t_long:
    Ug = solve_exact(U0_gauss, x, lam, [ti])[0]
    Ul = solve_exact(U0_lorentz, x, lam, [ti])[0]
    U_gauss_center.append(Ug[cx])
    U_lorentz_center.append(Ul[cx])

U_gauss_center = np.array(U_gauss_center)
U_lorentz_center = np.array(U_lorentz_center)

mask = t_long > 1.5
slope_g = np.polyfit(t_long[mask], np.log(U_gauss_center[mask] + 1e-15), 1)[0]
slope_l = np.polyfit(t_long[mask], np.log(U_lorentz_center[mask] * t_long[mask] + 1e-

print(f"\nMeasured extinction rates:")
print(f"  Gaussian   :  = {slope_g:.3f}  (theory -3.0)")
print(f"  Lorentzian :  = {slope_l:.3f}  (theory -1.0 with 1/t correction)")

plt.figure(figsize=(10, 4))
plt.subplot(1,2,1)
plt.semilogy(t_long, U_gauss_center, 'b-', lw=2, label='Gaussian')
```

```
plt.semilogy(t_long, U_lorentz_center, color='orange', lw=2, label='Lorentzian')
plt.xlabel('t')
plt.ylabel('U(0,t)')
plt.title('Decay at the center')
plt.legend()

plt.subplot(1,2,2)
plt.plot(t_long[mask], np.log(U_gauss_center[mask] + 1e-15), 'b-', lw=2, label='log U
plt.plot(t_long[mask], np.log(U_lorentz_center[mask] * t_long[mask] + 1e-15), color='

coeff_g = np.polyfit(t_long[mask], np.log(U_gauss_center[mask] + 1e-15), 1)
coeff_l = np.polyfit(t_long[mask], np.log(U_lorentz_center[mask] * t_long[mask] + 1e-

plt.plot(t_long[mask], coeff_g[0] * t_long[mask] + coeff_g[1], 'b--', label=f'slope {
plt.plot(t_long[mask], coeff_l[0] * t_long[mask] + coeff_l[1], color='orange', linesty
plt.xlabel('t')
plt.ylabel('log')
plt.title('Extinction rate measurement')
plt.legend(fontsize=8)
plt.tight_layout()
plt.savefig('extinction_rates.pdf', dpi=150)
plt.show()

# ============================================================
# 9. Performance benchmark
# ============================================================

N_bench = 1024
x_bench = np.linspace(-L, L, N_bench, endpoint=False)
U0_bench = 0.5 * np.exp(-x_bench**2)
t_bench = [0.5, 1.0, 2.0]

t0 = time.perf_counter()
for _ in range(10):
    solve_exact(U0_bench, x_bench, 1.0, t_bench)
t_exact_ms = (time.perf_counter() - t0) / 10 * 1000

t0 = time.perf_counter()
for _ in range(3):
    try:
        solve_numerical(U0_bench, x_bench, 1.0, np.array(t_bench))
    except:
        pass
t_num_ms = (time.perf_counter() - t0) / 3 * 1000

print(f"\nBenchmark (N={N_bench}, {len(t_bench)} times):")
print(f"  Exact method     : {t_exact_ms:.2f} ms")
print(f"  Numerical (RK45) : {t_num_ms:.2f} ms")
```

```
print(f"  Speedup          : {t_num_ms/t_exact_ms:.1f}×")

print("\n Simulation completed.")
```